

PCE Endowment Fund
Net Asset Value
As of the Month Ending
July 31, 2022

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 7,822,521.64
Total Cash and Cash Equivalents	<u>7,822,521.64</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	296,625,266.08
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>296,625,266.08</u>

Broad Domestic Equity

SSgA Russell 3000	411,016,145.66
Total Broad Domestic Equity	<u>411,016,145.66</u>

Global Equity Ex-U.S.

SOA International Equity Pool	249,372,478.03
Total Global Equity Ex-U.S.	<u>249,372,478.03</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	52,269,558.71
Total Real Assets	<u>52,269,558.71</u>

Receivables and Payables

Income Receivable/Payable	7,733.56
Payable To/From	-
Total Receivables and Payables	<u>7,733.56</u>

Total Assets

\$ 1,017,113,703.68

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
July 31, 2022

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 7,733.56	\$ 7,733.56
	<u>7,733.56</u>	<u>7,733.56</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	7,440,326.87	7,440,326.87
High Yield (<i>Internally Managed</i>)	-	-
	<u>7,440,326.87</u>	<u>7,440,326.87</u>
Broad Domestic Equity		
SSgA Russell 3000	35,026,257.28	35,026,257.28
	<u>35,026,257.28</u>	<u>35,026,257.28</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	8,152,854.82	8,152,854.82
	<u>8,152,854.82</u>	<u>8,152,854.82</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	4,127,696.30	4,127,696.30
	<u>4,127,696.30</u>	<u>4,127,696.30</u>
Total Investment Income (Loss)	\$ 54,754,868.83	\$ 54,754,868.83
Payable To/From	-	-
Total Invested Assets, Beginning of Period	967,415,665.37	967,415,665.37
Net Contribution (Withdrawal)	(5,056,830.52)	(5,056,830.52)
Total Assets	<u>\$ 1,017,113,703.68</u>	<u>\$ 1,017,113,703.68</u>